Imanol Pérez Arribas

Personal Information

Name	Imanol
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Education

2016–Now	PhD in Mathematics at Oxford University.
2012–2016	Bachelor of Science in Mathematics at the University of the Basque Country in Spain. Average grade: 9.61/10.
2014–Now	Second year Physics student at Universidad Nacional de Educación a Distancia (UNED) – currently on hold.

Work experience

Jan 2018 – Now	Quantitative Researcher at J.P. Morgan in London, with the objective of exploring potential applications of my PhD to projects at the firm.
Jul 2017–Sep 2017	Quantitative Research Associate internship at J.P. Morgan in London in the Equities Derivatives team.
Mar 2016–Aug 2016	Research internship at the *Basque Center for Applied Mathematics* (BCAM), under the project *Data Analytics for Financial Services*, whose main objective was the forecast of future behaviour of a certain commodity for a company of the energy sector.
Aug 2014–Aug 2016	Co-founder of the startup Cooplo, a social network whose objective is to recommend events to users based on their tastes and mood. I was in charge of the technical side of the startup, which involved both coding and building the algorithm using machine learning.
Jun 2015–Aug 2015	Summer research internship at the *Basque Center for Applied Mathematics* (BCAM), on Analysis and PDEs.

Scholarships

2017   Extraordinary Award for my Bachelor in Mathematics. Awarded by the University of the Basque Country.

2016   Full scholarship offered by the bank La Caixa for graduate studies in Europe.

2016   Scholarship from the University of Oxford that covers University and College Fees.

Programming languages

- Python
- R
- C++
- MATLAB
- Mathematica

Publications

2018   Derivatives pricing using signature payoffs.
Imanol Perez Arribas
arXiv:1809.09466.

2018   Labelling as an unsupervised learning problem.
Terry Lyons and Imanol Perez Arribas
arXiv:1805.03911.

2017   A signature-based machine learning model for bipolar disorder and borderline personality disorder.
Imanol Perez Arribas, Guy Goodwin, John Geddes, Terry Lyons and Kate Saunders
Translational psychiatry, 8(1), p.274.

Teaching

Michaelmas   ○ *Martingales Through Measure Theory* (B8.1) at the University of Oxford.
Term 2017   ○ *Measure Theory & Probability* (PDE/CDT) at the University of Oxford.
○ *Numerical Solutions of Differential Equations* (B6.1) at the University of Oxford.